



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	5701	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	5706	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	8607	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	8608	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	8657	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	AL7T	2012/05/03			Index Future	422.6540	423.0230	0.087	0.0000	0.0000	16
2012/02/24	AL7T	2012/08/02			Index Future	428.9350	429.3040	0.086	0.0000	0.0000	0
2012/02/24	ALBI	2012/05/03			Index Future	384.7420	385.2450	0.131	0.0000	0.0000	906
2012/02/24	ALBI	2012/08/02			Index Future	390.4590	390.9650	0.130	0.0000	0.0000	118
2012/02/24	C157	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C186	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C189	2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C197	2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C201	2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C202	2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C203	2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C204	2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C206	2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C207	2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C208	2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C209	2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	CAAN 2012/03/30			Can-Do Future	0.0583	0.0408	(30.017)	0.0000	0.0000	0
2012/02/24	CAAO 2012/03/30			Can-Do Future	0.1710	0.2053	20.058	0.0000	0.0000	100,000
2012/02/24	CAAT 2012/02/29			Can-Do Future	0.0032	0.0004	(87.500)	0.0000	0.0000	12,500
2012/02/24	CAAV 2012/02/29			Can-Do Future	0.0563	0.1184	110.302	0.0000	0.0000	12,987
2012/02/24	CAAW2012/04/20			Any day expiry	7.7622	7.6541	(1.393)	0.0000	0.0000	0
2012/02/24	CAAW2012/04/20	8.10	Call	Any day expiry	93.0000	71.0000	(23.656)	0	0	0
2012/02/24	CAAW2012/04/20	8.10	Put	Any day expiry	431.0000	517.0000	19.954	0	0	0
2012/02/24	CAAW2012/04/20	8.15	Call	Any day expiry	83.0000	64.0000	(22.892)	0	0	0
2012/02/24	CAAW2012/04/20	8.15	Put	Any day expiry	471.0000	560.0000	18.896	0	0	0
2012/02/24	CAAW2012/04/20	8.05	Call	Any day expiry	103.0000	78.0000	(24.272)	0	0	0
2012/02/24	CAAW2012/04/20	8.05	Put	Any day expiry	391.0000	474.0000	21.228	0	0	0
2012/02/24	CAAX 2012/03/30			Can-Do Future	0.0508	0.0325	(36.024)	0.0000	0.0000	12,500
2012/02/24	CAAY 2012/04/30			Can-Do Future	0.0602	0.0432	(28.239)	0.0000	0.0000	12,500
2012/02/24	CAAZ 2012/06/18			Can-Do Future	0.0864	0.0696	(19.444)	0.0000	0.0000	5,670
2012/02/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/24	DAAA 2012/03/29			Any day expiry	7.7373	7.6295	(1.393)	0.0000	0.0000	0
2012/02/24	DAAA 2012/03/29	7.90	Call	Any day expiry	94.0000	65.0000	(30.851)	0	0	0
2012/02/24	DAAA 2012/03/29	7.90	Put	Any day expiry	257.0000	336.0000	30.739	0	0	0
2012/02/24	DAAA 2012/03/29	7.95	Call	Any day expiry	81.0000	56.0000	(30.864)	0	0	0
2012/02/24	DAAA 2012/03/29	7.95	Put	Any day expiry	294.0000	377.0000	28.231	0	0	0
2012/02/24	DAAA 2012/03/29	7.85	Call	Any day expiry	108.0000	75.0000	(30.556)	0	0	0
2012/02/24	DAAA 2012/03/29	7.85	Put	Any day expiry	221.0000	296.0000	33.937	0	0	0
2012/02/24	DAAB 2012/02/29			Any day expiry	7.7048	7.5971	(1.398)	0.0000	0.0000	13,000
2012/02/24	DAAB 2012/02/29	7.75	Call	Any day expiry	41.0000	12.0000	(70.732)	0	0	0
2012/02/24	DAAB 2012/02/29	7.75	Put	Any day expiry	86.0000	165.0000	91.860	0	0	0
2012/02/24	DAAB 2012/02/29	7.80	Call	Any day expiry	27.0000	8.0000	(70.370)	0	0	0
2012/02/24	DAAB 2012/02/29	7.80	Put	Any day expiry	122.0000	211.0000	72.951	0	0	0
2012/02/24	DAAB 2012/02/29	7.70	Call	Any day expiry	61.0000	20.0000	(67.213)	0	0	0
2012/02/24	DAAB 2012/02/29	7.70	Put	Any day expiry	56.0000	123.0000	119.643	0	0	0
2012/02/24	GOVI 2012/05/03			GOVI	385.7780	386.2470	0.122	0.0000	0.0000	215
2012/02/24	GOVI 2012/05/03	382.00	Call	GOVI	37,780.0000	42,470.0000	12.414	0	0	0
2012/02/24	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GOVI 2012/05/03	382.01	Call	GOVI	37,680.0000	42,370.0000	12.447	0	0	0
2012/02/24	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GOVI 2012/05/03	381.99	Call	GOVI	37,880.0000	42,570.0000	12.381	0	0	0
2012/02/24	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GOVI 2012/08/02			GOVI	391.5100	391.9820	0.121	0.0000	0.0000	0
2012/02/24	GOVI 2012/08/02	390.00	Call	GOVI	15,100.0000	19,820.0000	31.258	0	0	0
2012/02/24	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GOVI 2012/08/02	390.01	Call	GOVI	15,000.0000	19,720.0000	31.467	0	0	0
2012/02/24	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GOVI 2012/08/02	389.99	Call	GOVI	15,200.0000	19,920.0000	31.053	0	0	0
2012/02/24	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/24	IGOV 2012/05/03			Index Future	170.4950	171.0670	0.335	0.0000	0.0000	515

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	IGOV 2012/08/02			Index Future	173.0290	173.6070	0.334	0.0000	0.0000	0
2012/02/24	ILBI 2012/05/03			Index Future	461.1470	462.5430	0.303	0.0000	0.0000	0
2012/02/24	ILBI 2012/08/02			Index Future	469.6480	471.0200	0.292	0.0000	0.0000	152
2012/02/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/24	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,390
2012/02/24	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/24	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/02/24	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,890
2012/02/24	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.7000	(0.175)	0.0000	0.0000	0
2012/02/24	JBAF 2012/08/15			Jibar Tradeable Future	5.7600	5.7500	(0.174)	0.0000	0.0000	0
2012/02/24	JBAF 2012/09/19			Jibar Tradeable Future	5.8000	5.7900	(0.172)	0.0000	0.0000	44,760
2012/02/24	JBAF 2012/12/19			Jibar Tradeable Future	5.9700	5.9500	(0.335)	0.0000	0.0000	940
2012/02/24	JBAF 2013/03/20			Jibar Tradeable Future	6.1400	6.0900	(0.814)	0.0000	0.0000	790
2012/02/24	JBAF 2013/06/19			Jibar Tradeable Future	6.3200	6.2600	(0.949)	0.0000	0.0000	1,250
2012/02/24	JBAF 2013/09/18			Jibar Tradeable Future	6.5100	6.4400	(1.075)	0.0000	0.0000	1,700
2012/02/24	JBAF 2013/12/18			Jibar Tradeable Future	6.7000	6.6400	(0.896)	93.3700	93.3700	2,000
2012/02/24	R157 2012/05/03			Bond Future	6.7350	6.7180	(0.252)	0.0000	0.0000	10,935
2012/02/24	R157 2012/05/03	8.25	Call	Bond Future	4,903.0000	4,959.0000	1.142	0	0	0
2012/02/24	R157 2012/05/03	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/02/24	R157 2012/05/03	8.30	Call	Bond Future	5,060.0000	5,116.0000	1.107	0	0	0
2012/02/24	R157 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/24	R157 2012/05/03	8.20	Call	Bond Future	4,746.0000	4,802.0000	1.180	0	0	0
2012/02/24	R157 2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R157 2012/05/03	6.25	Put	Bond Future	1,764.0000	1,713.0000	(2.891)	0	0	0
2012/02/24	R157 2012/05/03	6.25	Call	Bond Future	139.0000	145.0000	4.317	0	0	1,500
2012/02/24	R157 2012/05/03	6.50	Call	Bond Future	341.0000	355.0000	4.106	0	0	0
2012/02/24	R157 2012/05/03	6.50	Put	Bond Future	1,125.0000	1,082.0000	(3.822)	0	0	1,500
2012/02/24	R157 2012/05/03	6.75	Call	Bond Future	694.0000	719.0000	3.602	0	0	0
2012/02/24	R157 2012/05/03	6.75	Put	Bond Future	644.0000	613.0000	(4.814)	0	0	1,500
2012/02/24	R157 2012/08/02			Bond Future	6.8000	6.7820	(0.265)	0.0000	0.0000	0
2012/02/24	R157 2012/08/02	8.00	Call	Bond Future	3,803.0000	3,850.0000	1.236	0	0	0
2012/02/24	R157 2012/08/02	8.00	Put	Bond Future	187.0000	178.0000	(4.813)	0	0	0
2012/02/24	R157 2012/08/02	8.05	Call	Bond Future	3,933.0000	3,980.0000	1.195	0	0	0
2012/02/24	R157 2012/08/02	8.05	Put	Bond Future	169.0000	161.0000	(4.734)	0	0	0
2012/02/24	R157 2012/08/02	7.95	Call	Bond Future	3,674.0000	3,721.0000	1.279	0	0	0
2012/02/24	R157 2012/08/02	7.95	Put	Bond Future	206.0000	197.0000	(4.369)	0	0	0
2012/02/24	R157 2012/11/01			Bond Future	6.8520	6.8320	(0.292)	0.0000	0.0000	0
2012/02/24	R157 2012/11/01	7.00	Call	Bond Future	1,627.0000	1,656.0000	1.782	0	0	0
2012/02/24	R157 2012/11/01	7.00	Put	Bond Future	1,210.0000	1,182.0000	(2.314)	0	0	0
2012/02/24	R157 2012/11/01	7.05	Call	Bond Future	1,708.0000	1,738.0000	1.756	0	0	0
2012/02/24	R157 2012/11/01	7.05	Put	Bond Future	1,150.0000	1,124.0000	(2.261)	0	0	0
2012/02/24	R157 2012/11/01	6.95	Call	Bond Future	1,547.0000	1,575.0000	1.810	0	0	0
2012/02/24	R157 2012/11/01	6.95	Put	Bond Future	1,270.0000	1,242.0000	(2.205)	0	0	0
2012/02/24	R157 2013/02/07			Bond Future	6.8930	6.8700	(0.334)	0.0000	0.0000	0
2012/02/24	R157 2013/02/07	6.75	Call	Bond Future	1,301.0000	1,326.0000	1.922	0	0	0
2012/02/24	R157 2013/02/07	6.75	Put	Bond Future	1,668.0000	1,634.0000	(2.038)	0	0	0
2012/02/24	R157 2013/02/07	6.80	Call	Bond Future	1,365.0000	1,391.0000	1.905	0	0	0
2012/02/24	R157 2013/02/07	6.80	Put	Bond Future	1,603.0000	1,570.0000	(2.059)	0	0	0
2012/02/24	R157 2013/02/07	6.70	Call	Bond Future	1,241.0000	1,266.0000	2.015	0	0	0
2012/02/24	R157 2013/02/07	6.70	Put	Bond Future	1,736.0000	1,702.0000	(1.959)	0	0	0
2012/02/24	R186 2012/05/03			Bond Future	8.3530	8.3270	(0.311)	0.0000	0.0000	27,883
2012/02/24	R186 2012/05/03	9.00	Call	Bond Future	6,490.0000	6,683.0000	2.974	0	0	0
2012/02/24	R186 2012/05/03	9.00	Put	Bond Future	620.0000	568.0000	(8.387)	0	0	0
2012/02/24	R186 2012/05/03	9.05	Call	Bond Future	6,855.0000	7,052.0000	2.874	0	0	0
2012/02/24	R186 2012/05/03	9.05	Put	Bond Future	549.0000	501.0000	(8.743)	0	0	0
2012/02/24	R186 2012/05/03	8.95	Call	Bond Future	6,131.0000	6,319.0000	3.066	0	0	0
2012/02/24	R186 2012/05/03	8.95	Put	Bond Future	699.0000	642.0000	(8.155)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R186 2012/05/03	7.90	Put	Bond Future	5,248.0000	5,050.0000	(3.773)	0	0	0
2012/02/24	R186 2012/05/03	7.90	Call	Bond Future	871.0000	919.0000	5.511	0	0	2,250
2012/02/24	R186 2012/05/03	8.20	Put	Bond Future	3,270.0000	3,112.0000	(4.832)	0	0	0
2012/02/24	R186 2012/05/03	8.20	Call	Bond Future	1,817.0000	1,904.0000	4.788	0	0	750
2012/02/24	R186 2012/05/03	8.50	Call	Bond Future	3,248.0000	3,379.0000	4.033	0	0	0
2012/02/24	R186 2012/05/03	8.50	Put	Bond Future	1,876.0000	1,762.0000	(6.077)	0	0	750
2012/02/24	R186 2012/05/03	8.85	Call	Bond Future	5,431.0000	5,608.0000	3.259	0	0	0
2012/02/24	R186 2012/05/03	8.85	Put	Bond Future	884.0000	816.0000	(7.692)	0	0	2,250
2012/02/24	R186 2012/08/02			Bond Future	8.4270	8.3990	(0.332)	0.0000	0.0000	0
2012/02/24	R186 2012/08/02	8.75	Call	Bond Future	6,446.0000	6,592.0000	2.265	0	0	0
2012/02/24	R186 2012/08/02	8.75	Put	Bond Future	3,516.0000	3,403.0000	(3.214)	0	0	0
2012/02/24	R186 2012/08/02	8.80	Call	Bond Future	6,718.0000	6,868.0000	2.233	0	0	0
2012/02/24	R186 2012/08/02	8.80	Put	Bond Future	3,344.0000	3,235.0000	(3.260)	0	0	0
2012/02/24	R186 2012/08/02	8.70	Call	Bond Future	6,180.0000	6,322.0000	2.298	0	0	0
2012/02/24	R186 2012/08/02	8.70	Put	Bond Future	3,697.0000	3,580.0000	(3.165)	0	0	0
2012/02/24	R186 2012/08/02	8.25	Put	Bond Future	5,674.0000	5,522.0000	(2.679)	0	0	0
2012/02/24	R186 2012/08/02	8.25	Call	Bond Future	4,023.0000	4,130.0000	2.660	0	0	8,750
2012/02/24	R186 2012/08/02	8.66	Call	Bond Future	5,970.0000	6,109.0000	2.328	0	0	0
2012/02/24	R186 2012/08/02	8.66	Put	Bond Future	3,846.0000	3,726.0000	(3.120)	0	0	276
2012/02/24	R186 2012/08/02	7.66	Put	Bond Future	9,392.0000	9,195.0000	(2.098)	0	0	0
2012/02/24	R186 2012/08/02	7.66	Call	Bond Future	1,989.0000	2,051.0000	3.117	0	0	276
2012/02/24	R186 2012/08/02	7.76	Put	Bond Future	8,673.0000	8,482.0000	(2.202)	0	0	0
2012/02/24	R186 2012/08/02	7.76	Call	Bond Future	2,272.0000	2,341.0000	3.037	0	0	43
2012/02/24	R186 2012/08/02	8.76	Call	Bond Future	6,500.0000	6,647.0000	2.262	0	0	0
2012/02/24	R186 2012/08/02	8.76	Put	Bond Future	3,481.0000	3,369.0000	(3.217)	0	0	43
2012/02/24	R186 2012/11/01			Bond Future	8.4930	8.4650	(0.330)	0.0000	0.0000	0
2012/02/24	R186 2012/11/01	8.75	Call	Bond Future	7,112.0000	7,250.0000	1.940	0	0	0
2012/02/24	R186 2012/11/01	8.75	Put	Bond Future	4,813.0000	4,697.0000	(2.410)	0	0	0
2012/02/24	R186 2012/11/01	8.80	Call	Bond Future	7,365.0000	7,506.0000	1.914	0	0	0
2012/02/24	R186 2012/11/01	8.80	Put	Bond Future	4,627.0000	4,513.0000	(2.464)	0	0	0
2012/02/24	R186 2012/11/01	8.70	Call	Bond Future	6,862.0000	6,998.0000	1.982	0	0	0
2012/02/24	R186 2012/11/01	8.70	Put	Bond Future	5,005.0000	4,887.0000	(2.358)	0	0	0
2012/02/24	R186 2013/02/07			Bond Future	8.5600	8.5310	(0.339)	0.0000	0.0000	0
2012/02/24	R186 2013/02/07	8.50	Call	Bond Future	6,555.0000	6,680.0000	1.907	0	0	0
2012/02/24	R186 2013/02/07	8.50	Put	Bond Future	7,091.0000	6,957.0000	(1.890)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R186 2013/02/07	8.55	Call	Bond Future	6,780.0000	6,907.0000	1.873	0	0	0
2012/02/24	R186 2013/02/07	8.55	Put	Bond Future	6,869.0000	6,737.0000	(1.922)	0	0	0
2012/02/24	R186 2013/02/07	8.45	Call	Bond Future	6,340.0000	6,462.0000	1.924	0	0	0
2012/02/24	R186 2013/02/07	8.45	Put	Bond Future	7,325.0000	7,189.0000	(1.857)	0	0	0
2012/02/24	R189 2012/05/03			Bond Future	215.4561	215.4857	0.014	0.0000	0.0000	0
2012/02/24	R189 2012/05/03	215.00	Call	Bond Future	456.0000	486.0000	6.579	0	0	0
2012/02/24	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R189 2012/05/03	215.05	Call	Bond Future	406.0000	436.0000	7.389	0	0	0
2012/02/24	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R189 2012/05/03	214.95	Call	Bond Future	506.0000	536.0000	5.929	0	0	0
2012/02/24	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R197 2012/05/03			Bond Future	253.4366	253.4339	(0.001)	0.0000	0.0000	1,005
2012/02/24	R197 2012/05/03	251.00	Call	Bond Future	2,437.0000	2,434.0000	(0.123)	0	0	0
2012/02/24	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R197 2012/05/03	251.05	Call	Bond Future	2,387.0000	2,384.0000	(0.126)	0	0	0
2012/02/24	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R197 2012/05/03	250.95	Call	Bond Future	2,487.0000	2,484.0000	(0.121)	0	0	0
2012/02/24	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R201 2012/05/03			Bond Future	6.0570	6.0300	(0.446)	0.0000	0.0000	968
2012/02/24	R201 2012/05/03	7.75	Call	Bond Future	4,108.0000	4,175.0000	1.631	0	0	0
2012/02/24	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R201 2012/05/03	7.80	Call	Bond Future	4,226.0000	4,293.0000	1.585	0	0	0
2012/02/24	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R201 2012/05/03	7.70	Call	Bond Future	3,989.0000	4,057.0000	1.705	0	0	0
2012/02/24	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R201 2012/08/02			Bond Future	6.0610	6.0310	(0.495)	0.0000	0.0000	0
2012/02/24	R201 2012/08/02	7.50	Call	Bond Future	3,244.0000	3,307.0000	1.942	0	0	0
2012/02/24	R201 2012/08/02	7.50	Put	Bond Future	54.0000	49.0000	(9.259)	0	0	0
2012/02/24	R201 2012/08/02	7.55	Call	Bond Future	3,346.0000	3,410.0000	1.913	0	0	0
2012/02/24	R201 2012/08/02	7.55	Put	Bond Future	47.0000	43.0000	(8.511)	0	0	0
2012/02/24	R201 2012/08/02	7.45	Call	Bond Future	3,142.0000	3,205.0000	2.005	0	0	0
2012/02/24	R201 2012/08/02	7.45	Put	Bond Future	60.0000	55.0000	(8.333)	0	0	0
2012/02/24	R201 2012/11/01			Bond Future	6.0270	5.9930	(0.564)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R201	2012/11/01	6.50	Call	Bond Future	1,484.0000	1,529.0000	3.032	0	0	0
2012/02/24	R201	2012/11/01	6.50	Put	Bond Future	527.0000	503.0000	(4.554)	0	0	0
2012/02/24	R201	2012/11/01	6.55	Call	Bond Future	1,553.0000	1,599.0000	2.962	0	0	0
2012/02/24	R201	2012/11/01	6.55	Put	Bond Future	496.0000	473.0000	(4.637)	0	0	0
2012/02/24	R201	2012/11/01	6.45	Call	Bond Future	1,416.0000	1,460.0000	3.107	0	0	0
2012/02/24	R201	2012/11/01	6.45	Put	Bond Future	560.0000	535.0000	(4.464)	0	0	0
2012/02/24	R201	2013/02/07			Bond Future	5.9410	5.9020	(0.656)	0.0000	0.0000	0
2012/02/24	R201	2013/02/07	6.25	Call	Bond Future	1,244.0000	1,284.0000	3.215	0	0	0
2012/02/24	R201	2013/02/07	6.25	Put	Bond Future	693.0000	663.0000	(4.329)	0	0	0
2012/02/24	R201	2013/02/07	6.30	Call	Bond Future	1,299.0000	1,341.0000	3.233	0	0	0
2012/02/24	R201	2013/02/07	6.30	Put	Bond Future	659.0000	632.0000	(4.097)	0	0	0
2012/02/24	R201	2013/02/07	6.20	Call	Bond Future	1,189.0000	1,229.0000	3.364	0	0	0
2012/02/24	R201	2013/02/07	6.20	Put	Bond Future	727.0000	697.0000	(4.127)	0	0	0
2012/02/24	R202	2012/05/03			Bond Future	188.0647	189.5552	0.793	0.0000	0.0000	36,952
2012/02/24	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R202	2012/05/03	190.00	Put	Bond Future	1,935.0000	445.0000	(77.003)	0	0	0
2012/02/24	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R202	2012/05/03	190.05	Put	Bond Future	1,985.0000	495.0000	(75.063)	0	0	0
2012/02/24	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R202	2012/05/03	189.95	Put	Bond Future	1,885.0000	395.0000	(79.045)	0	0	0
2012/02/24	R203	2012/05/03			Bond Future	7.3040	7.2880	(0.219)	0.0000	0.0000	3,536
2012/02/24	R203	2012/05/03	8.75	Call	Bond Future	6,243.0000	6,314.0000	1.137	0	0	0
2012/02/24	R203	2012/05/03	8.75	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2012/02/24	R203	2012/05/03	8.80	Call	Bond Future	6,449.0000	6,519.0000	1.085	0	0	0
2012/02/24	R203	2012/05/03	8.80	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/02/24	R203	2012/05/03	8.70	Call	Bond Future	6,038.0000	6,108.0000	1.159	0	0	0
2012/02/24	R203	2012/05/03	8.70	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2012/02/24	R203	2012/05/03	7.00	Put	Bond Future	1,835.0000	1,780.0000	(2.997)	0	0	0
2012/02/24	R203	2012/05/03	7.00	Call	Bond Future	463.0000	479.0000	3.456	0	0	4,200
2012/02/24	R203	2012/05/03	7.15	Put	Bond Future	1,393.0000	1,344.0000	(3.518)	0	0	0
2012/02/24	R203	2012/05/03	7.15	Call	Bond Future	701.0000	723.0000	3.138	0	0	1,400
2012/02/24	R203	2012/05/03	7.45	Call	Bond Future	1,383.0000	1,420.0000	2.675	0	0	0
2012/02/24	R203	2012/05/03	7.45	Put	Bond Future	732.0000	697.0000	(4.781)	0	0	1,400

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R203 2012/05/03	7.80	Call	Bond Future	2,489.0000	2,541.0000	2.089	0	0	0
2012/02/24	R203 2012/05/03	7.80	Put	Bond Future	297.0000	277.0000	(6.734)	0	0	4,200
2012/02/24	R203 2012/08/02			Bond Future	7.3790	7.3620	(0.230)	0.0000	0.0000	0
2012/02/24	R203 2012/08/02	8.50	Call	Bond Future	5,136.0000	5,193.0000	1.110	0	0	0
2012/02/24	R203 2012/08/02	8.50	Put	Bond Future	465.0000	449.0000	(3.441)	0	0	0
2012/02/24	R203 2012/08/02	8.55	Call	Bond Future	5,303.0000	5,361.0000	1.094	0	0	0
2012/02/24	R203 2012/08/02	8.55	Put	Bond Future	430.0000	415.0000	(3.488)	0	0	0
2012/02/24	R203 2012/08/02	8.45	Call	Bond Future	4,971.0000	5,027.0000	1.127	0	0	0
2012/02/24	R203 2012/08/02	8.45	Put	Bond Future	503.0000	486.0000	(3.380)	0	0	0
2012/02/24	R203 2012/11/01			Bond Future	7.4460	7.4280	(0.242)	0.0000	0.0000	0
2012/02/24	R203 2012/11/01	7.75	Call	Bond Future	2,985.0000	3,025.0000	1.340	0	0	0
2012/02/24	R203 2012/11/01	7.75	Put	Bond Future	1,749.0000	1,716.0000	(1.887)	0	0	0
2012/02/24	R203 2012/11/01	7.80	Call	Bond Future	3,108.0000	3,148.0000	1.287	0	0	0
2012/02/24	R203 2012/11/01	7.80	Put	Bond Future	1,671.0000	1,637.0000	(2.035)	0	0	0
2012/02/24	R203 2012/11/01	7.70	Call	Bond Future	2,864.0000	2,903.0000	1.362	0	0	0
2012/02/24	R203 2012/11/01	7.70	Put	Bond Future	1,830.0000	1,796.0000	(1.858)	0	0	0
2012/02/24	R203 2013/02/07			Bond Future	7.5130	7.4930	(0.266)	0.0000	0.0000	0
2012/02/24	R203 2013/02/07	6.50	Call	Bond Future	997.0000	1,015.0000	1.805	0	0	0
2012/02/24	R203 2013/02/07	6.50	Put	Bond Future	5,028.0000	4,968.0000	(1.193)	0	0	0
2012/02/24	R203 2013/02/07	6.55	Call	Bond Future	1,053.0000	1,072.0000	1.804	0	0	0
2012/02/24	R203 2013/02/07	6.55	Put	Bond Future	4,881.0000	4,822.0000	(1.209)	0	0	0
2012/02/24	R203 2013/02/07	6.45	Call	Bond Future	947.0000	964.0000	1.795	0	0	0
2012/02/24	R203 2013/02/07	6.45	Put	Bond Future	5,182.0000	5,121.0000	(1.177)	0	0	0
2012/02/24	R204 2012/05/03			Bond Future	7.6060	7.5840	(0.289)	0.0000	0.0000	3,150
2012/02/24	R204 2012/05/03	8.75	Call	Bond Future	5,782.0000	5,891.0000	1.885	0	0	0
2012/02/24	R204 2012/05/03	8.75	Put	Bond Future	51.0000	45.0000	(11.765)	0	0	0
2012/02/24	R204 2012/05/03	8.80	Call	Bond Future	6,015.0000	6,124.0000	1.812	0	0	0
2012/02/24	R204 2012/05/03	8.80	Put	Bond Future	43.0000	37.0000	(13.953)	0	0	0
2012/02/24	R204 2012/05/03	8.70	Call	Bond Future	5,551.0000	5,658.0000	1.928	0	0	0
2012/02/24	R204 2012/05/03	8.70	Put	Bond Future	62.0000	54.0000	(12.903)	0	0	0
2012/02/24	R204 2012/05/03	7.00	Put	Bond Future	3,438.0000	3,335.0000	(2.996)	0	0	0
2012/02/24	R204 2012/05/03	7.00	Call	Bond Future	230.0000	242.0000	5.217	0	0	550
2012/02/24	R204 2012/05/03	7.75	Call	Bond Future	1,662.0000	1,722.0000	3.610	0	0	0
2012/02/24	R204 2012/05/03	7.75	Put	Bond Future	918.0000	863.0000	(5.991)	0	0	550

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R204 2012/08/02			Bond Future	7.6850	7.6630	(0.286)	0.0000	0.0000	0
2012/02/24	R204 2012/08/02	8.50	Call	Bond Future	4,909.0000	4,986.0000	1.569	0	0	0
2012/02/24	R204 2012/08/02	8.50	Put	Bond Future	922.0000	889.0000	(3.579)	0	0	0
2012/02/24	R204 2012/08/02	8.55	Call	Bond Future	5,090.0000	5,170.0000	1.572	0	0	0
2012/02/24	R204 2012/08/02	8.55	Put	Bond Future	865.0000	835.0000	(3.468)	0	0	0
2012/02/24	R204 2012/08/02	8.45	Call	Bond Future	4,729.0000	4,805.0000	1.607	0	0	0
2012/02/24	R204 2012/08/02	8.45	Put	Bond Future	981.0000	947.0000	(3.466)	0	0	0
2012/02/24	R204 2012/11/01			Bond Future	7.7560	7.7320	(0.309)	0.0000	0.0000	0
2012/02/24	R204 2012/11/01	8.00	Call	Bond Future	3,497.0000	3,559.0000	1.773	0	0	0
2012/02/24	R204 2012/11/01	8.00	Put	Bond Future	2,325.0000	2,271.0000	(2.323)	0	0	0
2012/02/24	R204 2012/11/01	8.05	Call	Bond Future	3,638.0000	3,701.0000	1.732	0	0	0
2012/02/24	R204 2012/11/01	8.05	Put	Bond Future	2,228.0000	2,175.0000	(2.379)	0	0	0
2012/02/24	R204 2012/11/01	7.95	Call	Bond Future	3,360.0000	3,420.0000	1.786	0	0	0
2012/02/24	R204 2012/11/01	7.95	Put	Bond Future	2,427.0000	2,370.0000	(2.349)	0	0	0
2012/02/24	R204 2013/02/07			Bond Future	7.8240	7.7990	(0.320)	0.0000	0.0000	0
2012/02/24	R204 2013/02/07	8.00	Call	Bond Future	3,692.0000	3,752.0000	1.625	0	0	0
2012/02/24	R204 2013/02/07	8.00	Put	Bond Future	2,877.0000	2,821.0000	(1.946)	0	0	0
2012/02/24	R204 2013/02/07	8.05	Call	Bond Future	3,822.0000	3,884.0000	1.622	0	0	0
2012/02/24	R204 2013/02/07	8.05	Put	Bond Future	2,778.0000	2,723.0000	(1.980)	0	0	0
2012/02/24	R204 2013/02/07	7.95	Call	Bond Future	3,563.0000	3,623.0000	1.684	0	0	0
2012/02/24	R204 2013/02/07	7.95	Put	Bond Future	2,979.0000	2,923.0000	(1.880)	0	0	0
2012/02/24	R206 2012/05/03			Bond Future	5.9700	5.9250	(0.754)	0.0000	0.0000	300
2012/02/24	R206 2012/05/03	7.50	Call	Bond Future	2,424.0000	2,497.0000	3.012	0	0	0
2012/02/24	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R206 2012/05/03	7.55	Call	Bond Future	2,502.0000	2,575.0000	2.918	0	0	0
2012/02/24	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R206 2012/05/03	7.45	Call	Bond Future	2,346.0000	2,419.0000	3.112	0	0	0
2012/02/24	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R206 2012/08/02			Bond Future	5.9630	5.9100	(0.889)	0.0000	0.0000	0
2012/02/24	R206 2012/08/02	7.25	Call	Bond Future	1,791.0000	1,859.0000	3.797	0	0	0
2012/02/24	R206 2012/08/02	7.25	Put	Bond Future	38.0000	32.0000	(15.789)	0	0	0
2012/02/24	R206 2012/08/02	7.30	Call	Bond Future	1,854.0000	1,922.0000	3.668	0	0	0
2012/02/24	R206 2012/08/02	7.30	Put	Bond Future	33.0000	28.0000	(15.152)	0	0	0
2012/02/24	R206 2012/08/02	7.20	Call	Bond Future	1,729.0000	1,796.0000	3.875	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R206 2012/08/02	7.20	Put	Bond Future	43.0000	37.0000	(13.953)	0	0	0
2012/02/24	R206 2012/11/01			Bond Future	5.8760	5.8120	(1.089)	0.0000	0.0000	0
2012/02/24	R206 2012/11/01	6.00	Call	Bond Future	554.0000	595.0000	7.401	0	0	0
2012/02/24	R206 2012/11/01	6.00	Put	Bond Future	411.0000	379.0000	(7.786)	0	0	0
2012/02/24	R206 2012/11/01	6.05	Call	Bond Future	587.0000	629.0000	7.155	0	0	0
2012/02/24	R206 2012/11/01	6.05	Put	Bond Future	387.0000	355.0000	(8.269)	0	0	0
2012/02/24	R206 2012/11/01	5.95	Call	Bond Future	523.0000	562.0000	7.457	0	0	0
2012/02/24	R206 2012/11/01	5.95	Put	Bond Future	438.0000	403.0000	(7.991)	0	0	0
2012/02/24	R206 2013/02/07			Bond Future	5.6590	5.5760	(1.467)	0.0000	0.0000	0
2012/02/24	R206 2013/02/07	6.00	Call	Bond Future	620.0000	666.0000	7.419	0	0	0
2012/02/24	R206 2013/02/07	6.00	Put	Bond Future	314.0000	285.0000	(9.236)	0	0	0
2012/02/24	R206 2013/02/07	6.05	Call	Bond Future	649.0000	696.0000	7.242	0	0	0
2012/02/24	R206 2013/02/07	6.05	Put	Bond Future	298.0000	271.0000	(9.060)	0	0	0
2012/02/24	R206 2013/02/07	5.95	Call	Bond Future	592.0000	636.0000	7.432	0	0	0
2012/02/24	R206 2013/02/07	5.95	Put	Bond Future	331.0000	300.0000	(9.366)	0	0	0
2012/02/24	R207 2012/05/03			Bond Future	7.8520	7.8410	(0.140)	0.0000	0.0000	24,915
2012/02/24	R207 2012/05/03	8.75	Call	Bond Future	4,998.0000	5,050.0000	1.040	0	0	0
2012/02/24	R207 2012/05/03	8.75	Put	Bond Future	154.0000	145.0000	(5.844)	0	0	0
2012/02/24	R207 2012/05/03	8.80	Call	Bond Future	5,236.0000	5,289.0000	1.012	0	0	0
2012/02/24	R207 2012/05/03	8.80	Put	Bond Future	132.0000	123.0000	(6.818)	0	0	0
2012/02/24	R207 2012/05/03	8.70	Call	Bond Future	4,760.0000	4,811.0000	1.071	0	0	0
2012/02/24	R207 2012/05/03	8.70	Put	Bond Future	178.0000	167.0000	(6.180)	0	0	0
2012/02/24	R207 2012/05/03	7.45	Put	Bond Future	2,793.0000	2,739.0000	(1.933)	0	0	0
2012/02/24	R207 2012/05/03	7.45	Call	Bond Future	521.0000	529.0000	1.536	0	0	2,400
2012/02/24	R207 2012/05/03	7.65	Put	Bond Future	2,015.0000	1,968.0000	(2.333)	0	0	0
2012/02/24	R207 2012/05/03	7.65	Call	Bond Future	882.0000	896.0000	1.587	0	0	800
2012/02/24	R207 2012/05/03	8.00	Call	Bond Future	1,844.0000	1,871.0000	1.464	0	0	0
2012/02/24	R207 2012/05/03	8.00	Put	Bond Future	1,024.0000	990.0000	(3.320)	0	0	800
2012/02/24	R207 2012/05/03	8.30	Call	Bond Future	2,971.0000	3,010.0000	1.313	0	0	0
2012/02/24	R207 2012/05/03	8.30	Put	Bond Future	516.0000	493.0000	(4.457)	0	0	2,400
2012/02/24	R207 2012/08/02			Bond Future	7.9340	7.9220	(0.151)	0.0000	0.0000	0
2012/02/24	R207 2012/08/02	8.75	Call	Bond Future	5,347.0000	5,390.0000	0.804	0	0	0
2012/02/24	R207 2012/08/02	8.75	Put	Bond Future	1,058.0000	1,036.0000	(2.079)	0	0	0
2012/02/24	R207 2012/08/02	8.80	Call	Bond Future	5,540.0000	5,583.0000	0.776	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R207 2012/08/02	8.80	Put	Bond Future	996.0000	974.0000	(2.209)	0	0	0
2012/02/24	R207 2012/08/02	8.70	Call	Bond Future	5,157.0000	5,198.0000	0.795	0	0	0
2012/02/24	R207 2012/08/02	8.70	Put	Bond Future	1,124.0000	1,100.0000	(2.135)	0	0	0
2012/02/24	R207 2012/11/01			Bond Future	8.0040	7.9920	(0.150)	0.0000	0.0000	0
2012/02/24	R207 2012/11/01	8.25	Call	Bond Future	3,900.0000	3,930.0000	0.769	0	0	0
2012/02/24	R207 2012/11/01	8.25	Put	Bond Future	2,619.0000	2,586.0000	(1.260)	0	0	0
2012/02/24	R207 2012/11/01	8.30	Call	Bond Future	4,050.0000	4,082.0000	0.790	0	0	0
2012/02/24	R207 2012/11/01	8.30	Put	Bond Future	2,511.0000	2,480.0000	(1.235)	0	0	0
2012/02/24	R207 2012/11/01	8.20	Call	Bond Future	3,752.0000	3,782.0000	0.800	0	0	0
2012/02/24	R207 2012/11/01	8.20	Put	Bond Future	2,729.0000	2,696.0000	(1.209)	0	0	0
2012/02/24	R207 2013/02/07			Bond Future	8.0740	8.0620	(0.149)	0.0000	0.0000	0
2012/02/24	R207 2013/02/07	8.25	Call	Bond Future	4,143.0000	4,172.0000	0.700	0	0	0
2012/02/24	R207 2013/02/07	8.25	Put	Bond Future	3,253.0000	3,221.0000	(0.984)	0	0	0
2012/02/24	R207 2013/02/07	8.30	Call	Bond Future	4,285.0000	4,314.0000	0.677	0	0	0
2012/02/24	R207 2013/02/07	8.30	Put	Bond Future	3,144.0000	3,112.0000	(1.018)	0	0	0
2012/02/24	R207 2013/02/07	8.20	Call	Bond Future	4,004.0000	4,032.0000	0.699	0	0	0
2012/02/24	R207 2013/02/07	8.20	Put	Bond Future	3,366.0000	3,333.0000	(0.980)	0	0	0
2012/02/24	R208 2012/05/03			Bond Future	7.9300	7.9140	(0.202)	0.0000	0.0000	9,092
2012/02/24	R208 2012/05/03	9.00	Call	Bond Future	6,246.0000	6,333.0000	1.393	0	0	0
2012/02/24	R208 2012/05/03	9.00	Put	Bond Future	99.0000	90.0000	(9.091)	0	0	0
2012/02/24	R208 2012/05/03	9.05	Call	Bond Future	6,505.0000	6,593.0000	1.353	0	0	0
2012/02/24	R208 2012/05/03	9.05	Put	Bond Future	84.0000	75.0000	(10.714)	0	0	0
2012/02/24	R208 2012/05/03	8.95	Call	Bond Future	5,986.0000	6,073.0000	1.453	0	0	0
2012/02/24	R208 2012/05/03	8.95	Put	Bond Future	114.0000	105.0000	(7.895)	0	0	0
2012/02/24	R208 2012/05/03	7.50	Put	Bond Future	3,145.0000	3,064.0000	(2.576)	0	0	0
2012/02/24	R208 2012/05/03	7.50	Call	Bond Future	520.0000	535.0000	2.885	0	0	3,000
2012/02/24	R208 2012/05/03	7.70	Put	Bond Future	2,281.0000	2,210.0000	(3.113)	0	0	0
2012/02/24	R208 2012/05/03	7.70	Call	Bond Future	888.0000	913.0000	2.815	0	0	1,000
2012/02/24	R208 2012/05/03	8.05	Call	Bond Future	1,881.0000	1,927.0000	2.446	0	0	0
2012/02/24	R208 2012/05/03	8.05	Put	Bond Future	1,165.0000	1,115.0000	(4.292)	0	0	1,000
2012/02/24	R208 2012/05/03	8.35	Call	Bond Future	3,067.0000	3,131.0000	2.087	0	0	0
2012/02/24	R208 2012/05/03	8.35	Put	Bond Future	590.0000	558.0000	(5.424)	0	0	3,000
2012/02/24	R208 2012/08/02			Bond Future	8.0040	7.9870	(0.212)	0.0000	0.0000	0
2012/02/24	R208 2012/08/02	8.75	Call	Bond Future	5,520.0000	5,585.0000	1.178	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R208 2012/08/02	8.75	Put	Bond Future	1,280.0000	1,245.0000	(2.734)	0	0	0
2012/02/24	R208 2012/08/02	8.80	Call	Bond Future	5,722.0000	5,789.0000	1.171	0	0	0
2012/02/24	R208 2012/08/02	8.80	Put	Bond Future	1,207.0000	1,174.0000	(2.734)	0	0	0
2012/02/24	R208 2012/08/02	8.70	Call	Bond Future	5,320.0000	5,384.0000	1.203	0	0	0
2012/02/24	R208 2012/08/02	8.70	Put	Bond Future	1,356.0000	1,321.0000	(2.581)	0	0	0
2012/02/24	R208 2012/11/01			Bond Future	8.0720	8.0540	(0.223)	0.0000	0.0000	0
2012/02/24	R208 2012/11/01	8.25	Call	Bond Future	4,066.0000	4,118.0000	1.279	0	0	0
2012/02/24	R208 2012/11/01	8.25	Put	Bond Future	3,056.0000	3,006.0000	(1.636)	0	0	0
2012/02/24	R208 2012/11/01	8.30	Call	Bond Future	4,225.0000	4,278.0000	1.254	0	0	0
2012/02/24	R208 2012/11/01	8.30	Put	Bond Future	2,934.0000	2,884.0000	(1.704)	0	0	0
2012/02/24	R208 2012/11/01	8.20	Call	Bond Future	3,910.0000	3,960.0000	1.279	0	0	0
2012/02/24	R208 2012/11/01	8.20	Put	Bond Future	3,183.0000	3,130.0000	(1.665)	0	0	0
2012/02/24	R208 2013/02/07			Bond Future	8.1390	8.1200	(0.233)	0.0000	0.0000	0
2012/02/24	R208 2013/02/07	8.00	Call	Bond Future	3,674.0000	3,720.0000	1.252	0	0	0
2012/02/24	R208 2013/02/07	8.00	Put	Bond Future	4,451.0000	4,391.0000	(1.348)	0	0	0
2012/02/24	R208 2013/02/07	8.05	Call	Bond Future	3,812.0000	3,860.0000	1.259	0	0	0
2012/02/24	R208 2013/02/07	8.05	Put	Bond Future	4,309.0000	4,251.0000	(1.346)	0	0	0
2012/02/24	R208 2013/02/07	7.95	Call	Bond Future	3,543.0000	3,588.0000	1.270	0	0	0
2012/02/24	R208 2013/02/07	7.95	Put	Bond Future	4,602.0000	4,541.0000	(1.326)	0	0	0
2012/02/24	R209 2012/05/03			Bond Future	8.8470	8.8100	(0.418)	0.0000	0.0000	1,987
2012/02/24	R209 2012/05/03	9.00	Call	Bond Future	2,844.0000	3,006.0000	5.696	0	0	0
2012/02/24	R209 2012/05/03	9.00	Put	Bond Future	1,662.0000	1,533.0000	(7.762)	0	0	0
2012/02/24	R209 2012/05/03	9.05	Call	Bond Future	3,074.0000	3,243.0000	5.498	0	0	0
2012/02/24	R209 2012/05/03	9.05	Put	Bond Future	1,512.0000	1,391.0000	(8.003)	0	0	0
2012/02/24	R209 2012/05/03	8.95	Call	Bond Future	2,623.0000	2,777.0000	5.871	0	0	0
2012/02/24	R209 2012/05/03	8.95	Put	Bond Future	1,824.0000	1,687.0000	(7.511)	0	0	0
2012/02/24	R209 2012/08/02			Bond Future	8.9130	8.8760	(0.415)	0.0000	0.0000	0
2012/02/24	R209 2012/08/02	9.25	Call	Bond Future	5,668.0000	5,835.0000	2.946	0	0	0
2012/02/24	R209 2012/08/02	9.25	Put	Bond Future	3,135.0000	3,015.0000	(3.828)	0	0	0
2012/02/24	R209 2012/08/02	9.30	Call	Bond Future	5,887.0000	6,058.0000	2.905	0	0	0
2012/02/24	R209 2012/08/02	9.30	Put	Bond Future	2,990.0000	2,874.0000	(3.880)	0	0	0
2012/02/24	R209 2012/08/02	9.20	Call	Bond Future	5,453.0000	5,616.0000	2.989	0	0	0
2012/02/24	R209 2012/08/02	9.20	Put	Bond Future	3,287.0000	3,163.0000	(3.772)	0	0	0
2012/02/24	R209 2012/11/01			Bond Future	8.9750	8.9370	(0.423)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R209 2012/11/01	9.00	Call	Bond Future	5,352.0000	5,501.0000	2.784	0	0	0
2012/02/24	R209 2012/11/01	9.00	Put	Bond Future	5,161.0000	5,019.0000	(2.751)	0	0	0
2012/02/24	R209 2012/11/01	9.05	Call	Bond Future	5,545.0000	5,697.0000	2.741	0	0	0
2012/02/24	R209 2012/11/01	9.05	Put	Bond Future	4,976.0000	4,837.0000	(2.793)	0	0	0
2012/02/24	R209 2012/11/01	8.95	Call	Bond Future	5,167.0000	5,312.0000	2.806	0	0	0
2012/02/24	R209 2012/11/01	8.95	Put	Bond Future	5,358.0000	5,212.0000	(2.725)	0	0	0
2012/02/24	R209 2013/02/07			Bond Future	9.0380	8.9980	(0.443)	0.0000	0.0000	0
2012/02/24	R209 2013/02/07	9.00	Call	Bond Future	6,021.0000	6,175.0000	2.558	0	0	0
2012/02/24	R209 2013/02/07	9.00	Put	Bond Future	6,309.0000	6,160.0000	(2.362)	0	0	0
2012/02/24	R209 2013/02/07	9.05	Call	Bond Future	6,209.0000	6,366.0000	2.529	0	0	0
2012/02/24	R209 2013/02/07	9.05	Put	Bond Future	6,119.0000	5,973.0000	(2.386)	0	0	0
2012/02/24	R209 2013/02/07	8.95	Call	Bond Future	5,842.0000	5,993.0000	2.585	0	0	0
2012/02/24	R209 2013/02/07	8.95	Put	Bond Future	6,511.0000	6,359.0000	(2.335)	0	0	0
2012/02/24	R210 2012/05/03			Bond Future	139.7009	140.6241	0.661	0.0000	0.0000	840
2012/02/24	R210 2012/05/03	139.00	Call	Bond Future	701.0000	1,624.0000	131.669	0	0	0
2012/02/24	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R210 2012/05/03	139.05	Call	Bond Future	651.0000	1,574.0000	141.782	0	0	0
2012/02/24	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R210 2012/05/03	138.95	Call	Bond Future	751.0000	1,674.0000	122.903	0	0	0
2012/02/24	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R211 2012/05/03			Bond Future	118.3741	118.5889	0.181	0.0000	0.0000	480
2012/02/24	R211 2012/05/03	118.20	Call	Bond Future	174.0000	389.0000	123.563	0	0	0
2012/02/24	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R211 2012/05/03	118.25	Call	Bond Future	124.0000	339.0000	173.387	0	0	0
2012/02/24	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R211 2012/05/03	118.15	Call	Bond Future	224.0000	439.0000	95.982	0	0	0
2012/02/24	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R212 2012/05/03			Bond Future	115.9503	115.9489	(0.001)	0.0000	0.0000	2,842
2012/02/24	R212 2012/05/03	115.30	Call	Bond Future	650.0000	649.0000	(0.154)	0	0	0
2012/02/24	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R212 2012/05/03	115.35	Call	Bond Future	600.0000	599.0000	(0.167)	0	0	0
2012/02/24	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R212 2012/05/03	115.25	Call	Bond Future	700.0000	699.0000	(0.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/24	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/24	R213 2012/05/03			Bond Future	8.7790	8.7520	(0.308)	0.0000	0.0000	974
2012/02/24	R213 2012/05/03	9.25	Call	Bond Future	4,522.0000	4,673.0000	3.339	0	0	0
2012/02/24	R213 2012/05/03	9.25	Put	Bond Future	875.0000	809.0000	(7.543)	0	0	0
2012/02/24	R213 2012/05/03	9.30	Call	Bond Future	4,805.0000	4,961.0000	3.247	0	0	0
2012/02/24	R213 2012/05/03	9.30	Put	Bond Future	785.0000	724.0000	(7.771)	0	0	0
2012/02/24	R213 2012/05/03	9.20	Call	Bond Future	4,245.0000	4,391.0000	3.439	0	0	0
2012/02/24	R213 2012/05/03	9.20	Put	Bond Future	974.0000	903.0000	(7.290)	0	0	0
2012/02/24	R213 2012/08/02			Bond Future	8.8480	8.8210	(0.305)	0.0000	0.0000	0
2012/02/24	R213 2012/08/02	9.25	Call	Bond Future	6,043.0000	6,166.0000	2.035	0	0	0
2012/02/24	R213 2012/08/02	9.25	Put	Bond Future	2,958.0000	2,867.0000	(3.076)	0	0	0
2012/02/24	R213 2012/08/02	9.30	Call	Bond Future	6,274.0000	6,401.0000	2.024	0	0	0
2012/02/24	R213 2012/08/02	9.30	Put	Bond Future	2,817.0000	2,730.0000	(3.088)	0	0	0
2012/02/24	R213 2012/08/02	9.20	Call	Bond Future	5,815.0000	5,936.0000	2.081	0	0	0
2012/02/24	R213 2012/08/02	9.20	Put	Bond Future	3,104.0000	3,011.0000	(2.996)	0	0	0
2012/02/24	R213 2012/11/01			Bond Future	8.9150	8.8880	(0.303)	0.0000	0.0000	0
2012/02/24	R213 2012/11/01	9.00	Call	Bond Future	5,689.0000	5,795.0000	1.863	0	0	0
2012/02/24	R213 2012/11/01	9.00	Put	Bond Future	5,031.0000	4,926.0000	(2.087)	0	0	0
2012/02/24	R213 2012/11/01	9.05	Call	Bond Future	5,891.0000	6,000.0000	1.850	0	0	0
2012/02/24	R213 2012/11/01	9.05	Put	Bond Future	4,849.0000	4,748.0000	(2.083)	0	0	0
2012/02/24	R213 2012/11/01	8.95	Call	Bond Future	5,490.0000	5,594.0000	1.894	0	0	0
2012/02/24	R213 2012/11/01	8.95	Put	Bond Future	5,218.0000	5,111.0000	(2.051)	0	0	0
2012/02/24	R213 2013/02/07			Bond Future	8.9850	8.9560	(0.323)	0.0000	0.0000	0
2012/02/24	R213 2013/02/07	9.00	Call	Bond Future	6,243.0000	6,355.0000	1.794	0	0	0
2012/02/24	R213 2013/02/07	9.00	Put	Bond Future	6,128.0000	6,017.0000	(1.811)	0	0	0
2012/02/24	R213 2013/02/07	9.05	Call	Bond Future	6,438.0000	6,552.0000	1.771	0	0	0
2012/02/24	R213 2013/02/07	9.05	Put	Bond Future	5,941.0000	5,832.0000	(1.835)	0	0	0
2012/02/24	R213 2013/02/07	8.95	Call	Bond Future	6,056.0000	6,166.0000	1.816	0	0	0
2012/02/24	R213 2013/02/07	8.95	Put	Bond Future	6,325.0000	6,212.0000	(1.787)	0	0	0
Total										400246.00